Optimization – Laboratory 10
The active set method

The functions in Section 7.3 are given by the numbers assigned in the column **P10** from the status.

Requirements:

- Draw the constraints on the paper and find the feasible area.
- Compute a symmetric matrix **Q** if it is not symmetrical, using the formula

$$Q = \frac{Q + Q^T}{2} \tag{1}$$

- Choose a feasible starting point and the corresponding working set.
- Apply the active set method. Compute the next points and draw them on your graphic. Verify that the constraints are satisfied before computing the new directions.